

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re: Lehman Brothers Holdings Inc.

Case No. 08-13555 (JMP)

Court ID (Court Use Only) \_\_\_\_\_

NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY  
PURSUANT TO BANKRUPTCY RULE 3001(E)(2)

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

Name of Transferee: UBS AG, London Branch	Name of Transferor: Capital Partners Securities Co., Ltd.
Notices to Transferee should be sent to: UBS AG, London Branch 1 Finsbury Avenue London EC2M 2PP England Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	Court Record Address of the Transferor: (Court use only)
Last Four Digits of Acct.#:	Last Four Digits of Acct.#:
Name and Address where transferee payments should be sent (if different from above):	Name and Current Address of Transferor Capital Partners Securities Co., Ltd. Asahi Building, 6th Floor 3-12-2, Nihonbashi, Chuo-ku Tokyo 103-0027 Attn: Kunihiko Shimoda
Claim Amount: \$854,417 principal amount, corresponding to 36% of ISIN XS0329878267	Note: This is a partial transfer of claim. See Schedule 1 to annexed Evidence of Transfer.
Court Claim No. (if known): 62783.82	
Date Claim Filed: November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: Marie Miyazawa  
NAME MARIE MIYAZAWA

Date: 17th July, 2012

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 & 3571.

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Capital Partners Securities Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim Numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of July 3, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #19948 in the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 29, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0329878267

Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any objection to the transfer of the Transferred Claims to transferees including the Purchaser; (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller. (k) Seller (or prior seller) has received \$12,562.83 in respect of the Transferred Claim due to a distribution on April 17, 2012 (the "April Distribution"). Other than the April Distribution, no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any prior seller) in respect of the Transferred Claims.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.

5. Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments, distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts) are for the account of Purchaser, and at the election of the Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by

Seller: Capital Partners Securities Co., Ltd.  
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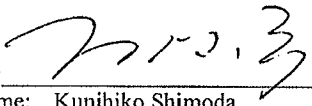
Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.

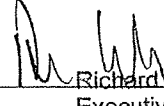
7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.


IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 17<sup>th</sup> day of July, 2012.

**CAPITAL PARTNERS SECURITIES CO., LTD.**

**UBS AG, LONDON BRANCH**

By:   
Name: Kunihiro Shimoda  
Title: Executive Officer

By:   
Name: Richard Lamb  
Title: Executive Director  
Traded Products Legal

By:   
Name: Peter Stickland  
Title: Director  
Traded Products Legal

Address:

Address:

Capital Partners Securities Co., Ltd.  
Asahi Building, 6th Floor  
3-12-2, Nihonbashi, Chuo-ku,  
Tokyo 103-0027  
Japan

UBS AG, LONDON BRANCH  
1 Finsbury Avenue  
London  
EC2M 2PP  
England

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0329878267

Schedule 1

Transferred Claims

Purchased Claims


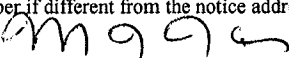
JPY 90,000,000 of JPY 250,000,000 or 36.0000000% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0329878267 as highlighted in the copy of the Proof of Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 36.0000000% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0329878267) together with interest, fees, expenses and other recoveries due.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Blocking Number	Issuer	Guarantor	Principal/Notional Amount in JPY (USD equivalent)	Coupon	Maturity	Proof of Claim Number	Accrued Amount (as of Proof of Claim Filing Date)
JPY 250,000,000 Fixed Rate and Index-Linked Target Redemption Notes due November 27, 2037	XS0329878267	6045650	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	JPY 90,000,000 (USD \$54,417)	Index-Linked Interest	November 27, 2037	62783.82	--

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.82  
ISIN: XS0329878267

Schedule 2

<b>United States Bankruptcy Court/Southern District of New York</b> Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076		<b>LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM</b>	
In Re: Lehman Brothers Holdings Inc., et al., Debtors.		Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	
Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <a href="http://www.lehman-docket.com">http://www.lehman-docket.com</a> as of July 17, 2009		Filed: USBC - Southern District of New York Lehman Brothers Holdings Inc., Et Al. 08-13555 (JMP) 0000062783 	
Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE United Kingdom Attn: Steven Anthony Pearson See attached for additional contact information		<input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim.  Court Claim Number: _____ (If known)  Filed on: _____	
Telephone number: see attached Email Address: see attached			
Name and address where payment should be sent (if different from above)		<input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.	
Telephone number: Email Address:			
<b>1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.</b> <b>Amount of Claim: \$ see attached (Required)</b> <input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.			
<b>2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.</b> <b>International Securities Identification Number (ISIN): see attached (Required)</b>			
<b>3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.</b> <b>Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: see attached (Required)</b>			
<b>4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.</b> <b>Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR (Required)</b>			
<b>5. Consent to Euroclear Bank, Clearstream Bank or Other Depository:</b> By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.		<b>FOR COURT USE ONLY</b> <b>FILED / RECEIVED</b>  NOV 02 2009  EPIQ BANKRUPTCY SOLUTIONS, LLC	
Date: 10/29/09	Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.  Administrator (acting as agent and without personal liability)		
Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571 <b>MICHAEL JOHN ANDREW JERVUS</b> Administrator (acting as agent and without personal liability)			

**ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM  
OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)**

1. Lehman Brothers International (Europe) (in administration) (including all of its international branches, "**LBIE**"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "**Administrators**" and each an "**Administrator**") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "**LPS**") omnibus claim (the "**LPS Omnibus Claim**") against Lehman Brothers Holdings Inc. ("**LBHI**" and, together with its direct and indirect subsidiaries, the "**Lehman Group**"), case number 08-13555 (JMP) (the "**Bankruptcy Proceeding**") in the United States Bankruptcy Court for the Southern District of New York (the "**Bankruptcy Court**"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "**Bankruptcy Code**"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

**I. BACKGROUND**

2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.

3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "**Administration Date**"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "**Filing Date**").

**II. DESCRIPTION OF LPS OMNIBUS CLAIM**

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "**LPS Holdings**") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "**LPS List**"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "**Valuation**") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

### **III. RESERVATION OF RIGHTS**

6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.

7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.

8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.

9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been



substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.

11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.

12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.

13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.

14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.

15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf of its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.

17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.

18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.

19. By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.

20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.

21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

#### IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration)  
25 Bank Street  
London  
E14 5LE  
United Kingdom  
Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

*and*

PricewaterhouseCoopers LLP  
Plumtree Court  
London  
EC4A 4HT  
United Kingdom  
Attn: Steven Anthony Pearson

*with a copy to:*

Linklaters LLP  
1345 Avenue of the Americas  
New York, NY 10105  
Attn: Titia Holtz  
Kiah Beverly-Graham  
Phone: (212) 903-9000

Lehman Paper held in account 97816 EUROCLEAR

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
X50364072103	6045829	97816 ZCB	97816 Floating	5,000,000 JPY	USD	5,000,000	1.0000	5,000,000	Yes
X50376987272	6045829	97816 ZCB	97816 Floating	120,025,897	JPY	120,025,897	0.0095	1,158,463	-
X50379458564	6045825	97816 ZCB	97816 ZCB	5,000,000 USD	USD	5,000,000	1.0000	5,000,000	-
X50375559753	6045827	97816 ZCB	97816 ZCB	100,000,000 USD	USD	100,000,000	1.0000	100,000,000	-
X50374734480	6045828	97816 ZCB	97816 Floating	200,000,000 JPY	JPY	200,000,000	0.0095	1,898,704	-
X50373182566	6045822	97816 ZCB	97816 ZCB	500,000,000 JPY	JPY	500,000,000	0.0095	4,746,780	-
X50369334700	6045823	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50368526002	6045617	97816 Floating	97816 Floating	70,000,000 JPY	JPY	70,000,000	0.0095	664,546	-
X50368739495	6045820	97816 Fixed	97816 Fixed	1,000,000,000 JPY	JPY	1,000,000,000	0.0095	9,483,521	-
X50368689444	6045824	97816 Floating	97816 Floating	8,727,000 USD	USD	8,727,000	1.0000	8,736,697	Yes
X50368764648	6045818	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50368096900	6045816	97816 ZCB	97816 ZCB	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50367979352	6045812	97816 ZCB	97816 ZCB	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50367648646	6045814	97816 ZCB	97816 ZCB	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50367326589	6045815	97816 Floating	97816 Floating	10,000,000 USD	USD	10,000,000	1.0000	10,000,000	-
X50367177777	6045813	97816 Floating	97816 Floating	10,000,000 USD	USD	10,000,000	1.0000	10,000,000	-
X50367799331	6045811	97816 Floating	97816 Floating	10,000,000 USD	USD	10,000,000	1.0000	10,000,000	-
X50367707774	6045810	97816 Floating	97816 Floating	10,000,000 USD	USD	10,000,000	1.0000	10,000,000	-
X50366774634	6045804	97816 Floating	97816 Floating	230,000,000 JPY	JPY	230,000,000	0.0095	2,153,510	-
X50366174394	6045802	97816 Floating	97816 Floating	200,000,000 JPY	JPY	200,000,000	0.0095	1,898,704	-
X50366125224	6045803	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50366125224	6045806	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50365916179	6045807	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50365916096	6045801	97816 ZCB	97816 ZCB	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50365915874	6045808	97816 ZCB	97816 ZCB	8,000,000 AUD	AUD	8,000,000	0.8063	6,450,000	-
X50365872968	6045805	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50365870830	6045798	97816 ZCB	97816 ZCB	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50365822781	6045796	97816 ZCB	97816 ZCB	200,000,000 JPY	JPY	200,000,000	0.0095	1,898,704	-
X50364895887	6045797	97816 Floating	97816 Floating	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50364895814	6045790	97816 ZCB	97816 ZCB	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50364832227	6045792	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50364073490	6045794	97816 Floating	97816 Floating	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50362646778	6045793	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50362376435	6045791	97816 Floating	97816 Floating	180,000,000 JPY	JPY	180,000,000	0.0095	1,653,769	-
X50362107874	6045789	97816 ZCB	97816 ZCB	200,000,000 JPY	JPY	200,000,000	0.0095	1,898,704	-
X50360870488	6045794	97816 Fixed	97816 Fixed	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50360870306	6045792	97816 Floating	97816 Floating	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50360775141	6045795	97816 ZCB	97816 ZCB	120,000,000 JPY	JPY	120,000,000	0.0095	1,139,222	-
X503603077765	6045793	97816 ZCB	97816 ZCB	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50359585759	6045783	97816 Fixed	97816 Fixed	5,000,000 NZD	NZD	5,000,000	0.6571	4,598,700	-
X50359351638	6045778	97816 Fixed	97816 Fixed	5,000,000 AUD	AUD	5,000,000	0.8063	4,031,250	-
X50358278968	6045779	97816 Fixed	97816 Fixed	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50358426244	6045780	97816 Floating	97816 Floating	113,802,800 JPY	JPY	113,802,800	0.0095	1,081,338	Yes
X50358125430	6045781	97816 Floating	97816 Floating	7,000,000 NZD	NZD	7,000,000	0.6571	4,598,700	-
X50358116189	6045773	97816 Floating	97816 Floating	5,000,000 USD	USD	5,000,000	1.0000	5,000,000	-
X50357774451	6045770	97816 Floating	97816 Floating	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-
X50357730000	6045772	97816 Floating	97816 Floating	80,000,000 JPY	JPY	80,000,000	0.0095	854,417	-
X50354811710	6045774	97816 ZCB	97816 ZCB	1,000,000,000 JPY	JPY	1,000,000,000	0.0095	9,483,521	-
X50354836280	6045775	97816 Floating	97816 Floating	240,000,000 JPY	JPY	240,000,000	0.0095	2,153,510	-
X50354525854	6045785	97816 Floating	97816 Floating	440,000,000 JPY	JPY	440,000,000	0.0095	4,177,148	-
X50353448823	6045796	97816 Floating	97816 Floating	3,027,650 USD	USD	3,027,650	1.0000	3,027,650	Yes
X50353448823	6045797	97816 Floating	97816 Floating	120,000,000 JPY	JPY	120,000,000	0.0095	1,139,222	-
X50352912371	6045798	97816 ZCB	97816 ZCB	150,000,000 JPY	JPY	150,000,000	0.0095	1,424,018	-
X50352001701	6045794	97816 Floating	97816 Floating	1,000,000 USD	USD	1,000,000	1.0000	1,000,000	-
X50352001610	6045792	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50352001024	6045761	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50351983779	6045763	97816 Floating	97816 Floating	100,000,000 JPY	JPY	100,000,000	0.0095	948,352	-
X50351855094	6045757	97816 Floating	97816 Floating	7,000,000 AUD	AUD	7,000,000	0.8063	5,643,750	-

Page 2 of 5

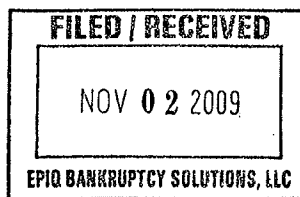
Page 3 of 5

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument Type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0301069912	60455007	97816 Floating	7,000,000 JPY	300,000,000	0.0095	2,846,054	-	-	-
XS0301069928	60455008	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301069935	60455009	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301069940	60455010	97816 Floating	180,000,000 JPY	180,000,000	0.0095	1,518,063	-	-	-
XS0301069955	60455011	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301069970	60455012	97816 ZCB	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301069985	60455013	97816 Floating	300,000,000 JPY	300,000,000	0.0095	2,846,056	-	-	-
XS0301069999	60455014	97816 Floating	3,570,000 USD	3,570,000	1.0000	3,570,000	-	-	-
XS0301070014	60455015	97816 Floating	4,390,000 USD	4,390,000	1.0000	4,390,000	-	-	-
XS0301070029	60455016	97816 Floating	710,483,056 JPY	710,483,056	0.0095	6,745,081	-	-	Yes
XS0301070044	60455017	97816 Floating	200,000,000 JPY	200,000,000	0.0095	1,868,704	-	-	Yes
XS0301070059	60455018	97816 Floating	500,555,556 JPY	500,555,556	0.0095	4,752,035	-	-	Yes
XS0301070074	60455019	97816 Floating	100,469,687 JPY	100,469,687	0.0095	953,762	-	-	-
XS0301070089	60455020	97816 Floating	100,000,000 JPY	100,000,000	0.0095	940,352	-	-	-
XS0301070104	60455021	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.8063	800,250	-	-	-
XS0301070119	60455022	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070134	60455023	97816 Floating	220,000,000 JPY	220,000,000	0.0095	2,086,575	-	-	-
XS0301070149	60455024	97816 Floating	100,000,000 JPY	100,000,000	0.0095	940,352	-	-	-
XS0301070164	60455025	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.8063	800,250	-	-	-
XS0301070179	60455026	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.8063	800,250	-	-	-
XS0301070194	60455027	97816 Floating	3,040,000 USD	3,040,000	1.0000	3,040,000	-	-	-
XS0301070209	60455028	97816 Floating	4,500,000 USD	4,500,000	1.0000	4,500,000	-	-	-
XS0301070224	60455029	97816 Floating	101,333,333 JPY	101,333,333	0.0095	962,010	-	-	Yes
XS0301070239	60455030	97816 Floating	3,590,000 USD	3,590,000	1.0000	3,590,000	-	-	-
XS0301070254	60455031	97816 Floating	3,360,000 USD	3,360,000	1.0000	3,360,000	-	-	-
XS0301070269	60455032	97816 Floating	153,875,000 JPY	153,875,000	0.0095	1,460,815	-	-	Yes
XS0301070284	60455033	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070299	60455034	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070314	60455035	97816 Floating	110,000,000 JPY	110,000,000	0.0095	1,044,267	-	-	Yes
XS0301070329	60455036	97816 Floating	51,962,600 JPY	51,962,600	0.0095	483,468	-	-	-
XS0301070344	60455037	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070359	60455038	97816 Floating	100,000,000 JPY	100,000,000	0.0095	940,352	-	-	-
XS0301070374	60455039	97816 Floating	2,750,000 USD	2,750,000	1.0000	2,750,000	-	-	-
XS0301070389	60455040	97816 Floating	455,573,556 JPY	455,573,556	0.0095	4,324,448	-	-	Yes
XS0301070404	60455041	97816 Floating	1,180,000 USD	1,180,000	1.0000	1,180,000	-	-	-
XS0301070419	60455042	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070434	60455043	97816 Floating	2,570,000 USD	2,570,000	1.0000	2,570,000	-	-	-
XS0301070449	60455044	97816 Floating	300,000,000 JPY	300,000,000	0.0095	2,846,056	-	-	Yes
XS0301070464	60455045	97816 Floating	300,000,000 JPY	300,000,000	0.0095	2,846,056	-	-	-
XS0301070479	60455046	97816 Floating	308,715,000 USD	308,715,000	0.0095	2,930,792	-	-	Yes
XS0301070494	60455047	97816 Floating	7,000,000 AUD	7,000,000	1.0000	1,740,000	-	-	-
XS0301070509	60455048	97816 Floating	131,254,834 JPY	131,254,834	0.0095	1,246,070	-	-	-
XS0301070524	60455049	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	Yes
XS0301070539	60455050	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.0095	9,493,521	-	-	-
XS0301070554	60455051	97816 Floating	205,416,687 JPY	205,416,687	0.0095	1,850,127	-	-	Yes
XS0301070569	60455052	97816 Floating	180,000,000 JPY	180,000,000	0.0095	1,708,834	-	-	-
XS0301070584	60455053	97816 Floating	50,000,000 JPY	50,000,000	0.0095	474,676	-	-	-
XS0301070599	60455054	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070614	60455055	97816 Floating	50,562,000 JPY	50,562,000	0.0095	480,296	-	-	-
XS0301070629	60455056	97816 Floating	1,000,000,000 JPY	1,000,000,000	0.0095	9,493,521	-	-	-
XS0301070644	60455057	97816 Floating	500,000,000 JPY	500,000,000	0.0095	4,746,760	-	-	-
XS0301070659	60455058	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070674	60455059	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070689	60455060	97816 Floating	50,000,000 JPY	50,000,000	0.0095	474,676	-	-	Yes
XS0301070704	60455061	97816 Floating	357,200,000 USD	357,200,000	1.0000	357,200,000	-	-	Yes
XS0301070719	60455062	97816 Floating	200,000,000 JPY	200,000,000	0.0095	1,868,704	-	-	-
XS0301070734	60455063	97816 Floating	8,000,000 AUD	8,000,000	0.8063	6,450,000	-	-	-
XS0301070749	60455064	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070764	60455065	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070779	60455066	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070794	60455067	97816 Floating	500,000,000 JPY	500,000,000	0.0095	4,746,760	-	-	-
XS0301070809	60455068	97816 Floating	500,000,000 JPY	500,000,000	0.0095	4,746,760	-	-	-
XS0301070824	60455069	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070839	60455070	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070854	60455071	97816 Floating	200,000,000 JPY	200,000,000	0.0095	1,868,704	-	-	-
XS0301070869	60455072	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070884	60455073	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070899	60455074	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-
XS0301070914	60455075	97816 Floating	7,000,000 AUD	7,000,000	0.8063	5,643,750	-	-	-

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0205951107	60455301		7816 Floating	173,000,000	JPY	176,484,028	0.0095	1,875,455	Yes
60455311			7816 ZCB	100,000,000	AUD	7,000,000	0.0095	974,273	Yes
XS0205952231	60455322		7816 Floating	7,000,000	AUD	7,000,000	0.0095	5,643,750	-
XS0205952232	60455323		7816 Floating	100,000,000	JPY	123,306,887	0.0095	940,352	-
XS0205952233	60455324		7816 Floating	120,000,000	JPY	51,911,111	0.0095	1,170,614	Yes
XS0205952234	60455325		7816 Floating	500,000,000	JPY	505,104,187	0.0095	4,765,217	Yes
XS0205952235	60455326		7816 Floating	100,000,000	JPY	90,000,000	0.0095	948,352	-
XS0205952236	60455327		7816 Floating	90,000,000	JPY	50,000,000	0.0095	854,417	-
XS0205952237	60455328		7816 Floating	300,000,000	JPY	338,550,000	0.0095	474,676	-
XS0205952238	60455329		7816 Floating	3,000,000	USD	3,000,000	0.0095	3,214,031	Yes
XS0205952239	60455330		7816 Floating	410,000,000	JPY	410,000,000	0.0095	3,000,000	-
XS0205952240	60455331		7816 Floating	100,000,000	JPY	102,855,596	0.0095	3,802,343	-
XS0205952241	60455332		7816 Floating	100,000,000	JPY	100,000,000	0.0095	977,411	Yes
XS0205952242	60455333		7816 Floating	100,000,000	JPY	50,700,000	0.0095	949,352	-
XS0205952243	60455334		7816 Floating	300,000	EUR	300,000	0.0095	481,321	Yes
XS0205952244	60455335		7816 ZCB	1,000,000,000	JPY	1,000,000,000	0.0095	425,520	-
XS0205952245	60455336		7816 Floating	1,000,000,000	AUD	1,000,000,000	0.0095	9,483,521	-
XS0205952246	60455337		7816 Floating	100,000,000	JPY	100,000,000	0.0095	5,643,750	-
XS0205952247	60455338		7816 Floating	200,000,000	JPY	200,000,000	0.0095	1,004,375	Yes
XS0205952248	60455339		7816 Floating	100,000,000	JPY	100,000,000	0.0095	1,886,704	-
XS0205952249	60455340		7816 Floating	100,000,000	JPY	101,488,333	0.0095	962,722	Yes
XS0205952250	60455341		7816 ZCB	50,000,000	JPY	50,000,000	0.0095	475,458	Yes
XS0205952251	60455342		7816 ZCB	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0205952252	60455343		7816 ZCB	16,500,000	EUR	16,500,000	0.0095	23,403,800	-
XS0205952253	60455344		7816 ZCB	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0205952254	60455345		7816 Floating	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0205952255	60455346		7816 Floating	5,000,000	AUD	5,000,000	0.0095	4,031,250	-
XS0205952256	60455347		7816 Floating	10,000,000	USD	10,000,000	0.0095	10,000,000	-
XS0205952257	60455348		7816 Floating	10,000,000	USD	10,000,000	0.0095	10,000,000	-
XS0205952258	60455349		7816 Floating	10,000,000	USD	10,000,000	0.0095	10,000,000	-
XS0205952259	60455350		7816 Floating	10,000,000	USD	10,000,000	0.0095	10,000,000	-
XS0205952260	60455351		7816 Floating	3,000,000	EUR	3,000,000	0.0095	3,000,000	-
XS0205952261	60455352		7816 Floating	550,000	USD	553,433	0.0095	13,474,800	-
XS0205952262	60455353		7816 Floating	100,000,000	JPY	101,041,867	0.0095	553,433	Yes
XS0205952263	60455354		7816 ZCB	3,200,000	EUR	3,200,000	0.0095	959,241	Yes
XS0205952264	60455355		7816 Floating	1,000,000	USD	1,000,000	0.0095	4,358,860	-
XS0205952265	60455356		7816 Floating	1,000,000	USD	1,000,000	0.0095	1,000,000	-
XS0205952266	60455357		7816 Floating	1,000,000	USD	1,000,000	0.0095	8,400,000	-
XS0205952267	60455358		7816 Floating	4,300,000	EUR	4,300,000	0.0095	6,042,384	-
XS0205952268	60455359		7816 Floating	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952269	60455360		7816 Floating	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952270	60455361		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952271	60455362		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952272	60455363		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952273	60455364		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952274	60455365		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952275	60455366		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952276	60455367		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952277	60455368		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952278	60455369		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952279	60455370		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952280	60455371		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952281	60455372		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952282	60455373		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952283	60455374		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952284	60455375		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952285	60455376		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952286	60455377		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952287	60455378		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952288	60455379		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952289	60455380		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952290	60455381		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952291	60455382		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952292	60455383		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952293	60455384		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952294	60455385		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952295	60455386		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952296	60455387		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952297	60455388		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952298	60455389		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952299	60455390		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952300	60455391		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952301	60455392		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952302	60455393		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952303	60455394		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952304	60455395		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952305	60455396		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952306	60455397		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952307	60455398		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952308	60455399		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952309	60455400		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952310	60455401		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952311	60455402		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952312	60455403		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952313	60455404		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952314	60455405		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952315	60455406		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952316	60455407		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952317	60455408		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952318	60455409		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952319	60455410		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952320	60455411		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952321	60455412		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952322	60455413		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952323	60455414		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952324	60455415		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952325	60455416		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952326	60455417		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952327	60455418		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952328	60455419		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952329	60455420		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952330	60455421		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952331	60455422		7816 ZCB	500,000,000	JPY	500,000,000	0.0095	4,748,760	-
XS0205952332	60455423		7816 ZCB						



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